

EXAMINER'S AMENDMENT

1. An examiner's amendment to the record appears below. Should the changes and/or additions be unacceptable to applicant, an amendment may be filed as provided by 37 CFR 1.312. To ensure consideration of such an amendment, it **MUST** be submitted no later than the payment of the issue fee.

Authorization for this examiner's amendment was given in a telephone interview with Paul Maliszewski March 2, 2008.

The application has been amended as follows:

Claims 4-16 has been cancelled. --

Allowable Subject Matter

2. Claims 1, 17 and 20 are allowed.

3. The following is a statement of reasons for indication of allowable subject matter. The prior art fails to teach, or suggest, the limitations of:

"a) selecting, using a processor in at least one specially programmed computer, a range from the group consisting of a range between a first lattice node with an index value no greater than an index value for said customized indexed call option and a second lattice node with an index value at least equal to said index value for said customized indexed call option, and a range between a first epoch with a time no greater than a time to expiry for said customized indexed call option and a second epoch with a time at least equal to said time to expiry, wherein the first lattice node, the second lattice node, the first epoch, and the second epoch are stored in a memory element for the at least one computer; b) searching, using the processor, a lattice data structure, stored in the memory element, by applying said range from said group to said lattice data structure to identify at least one value in the lattice data structure included in said range, the at least one value comprising at least one intermediate value of said customized indexed call option; c) interpolating, using the processor, in said at least one intermediate value of said customized indexed call option based on a set of predetermined parameters of the customized indexed call option, stored in the memory element, to find said value; and, d) presenting, on a graphical user interface for the at least one computer";.

(as in independent Claims 1, 17 and 20);

Conclusion

4. Any inquiry concerning this communication or earlier communications from the examiner should be directed to Clement Graham whose telephone number is (571) 272-6795. The examiner can normally be reached on 8:30am-5:00pm M-F.

If attempts to reach the examiner by telephone are unsuccessful, the examiner's supervisor, Kambiz Abdi can be reached on (571) 272-6702. The fax phone number for the organization where this application or proceeding is assigned is 571-273-8300.

Information regarding the status of an application may be obtained from the Patent Application Information Retrieval (PAIR) system. Status information for published applications may be obtained from either Private PAIR or Public PAIR. Status

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information for unpublished applications is available through Private PAIR only. For more information about the PAIR system, see <http://pair-direct.uspto.gov>. Should you have questions on access to the Private PAIR system, contact the Electronic Business Center (EBC) at 866-217-9197 (toll-free).

GRAHAM

Art Unit 3692

March 30, 2008

/Frantzy Poinvil/

Primary Examiner, Art Unit 3692